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**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

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Sheet 1 of 8

**Complete if Known**

Application Number	10/518823
Filing Date	
First Named Inventor	Konglcheu, Phil
Art Unit	3624
Examiner Name	Wasylichak, Steven
Attorney Docket Number	

**U. S. PATENT DOCUMENTS**

Examiner Initials*	Cite No.	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
		US- 4,642,768 B1	02/10/1987	Roberts	
		US- 4,903,201 B1	02/20/1990	Wagner	
		US- 5,029,119 B1	07/02/1991	Konno	
		US- 5,129,035 B1	07/07/1992	Saji	
		US- 5,159,687 B1	10/27/1992	Richburg	
		US- 5,408,638 B1	04/18/1995	Sagawa	
		US- 5,444,819 B1	08/22/1995	Negishi	
		US- 5,461,699 B1	10/24/1995	Arbabi	
		US- 5,485,601 B1	01/16/1996	Ching	
		US- 5,557,517 B1	09/17/1996	Daughterly, III	
		US- 5,692,233 B1	11/25/1997	Garman	
		US- 5,699,271 B1	12/16/1997	Sagawa	
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		US- 5,761,442 B1	06/02/1998	Barr	
		US- 5,799,287 B1	08/25/1998	Dembo	
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		US- 5,940,810 B1	8/17/1999	Traub	
		US- 6,016,483 B1	01/18/2000	Rickard	

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No.	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages Or Relevant Figures Appear	1*
		Country Code <sup>3</sup> Number <sup>4</sup> Kind Code <sup>5</sup> (if known)				
		PCT/US00/25292 A1	00/4/2000	KURUC		
		PCT/EP00/01059 A3	11/03/2000	BILLIOTTE		

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Sheet 2 of 18

**Complete if Known**

Application Number **10/518823**  
Filing Date  
First Named Inventor Kongtcheu, Phil  
Art Unit 3624  
Examiner Name Wasylychak, Steven  
Attorney Docket Number

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		Number-Kind Code (if known)			
		US- 6,058,377 B1	05/02/2000	Traub	
		US- 6,061,662 B1	05/09/2000	Makivic	
		US- 6,098,051 B1	08/01/2000	Lupien	
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		US- 6,173,276 B1	01/09/2001	Kant	
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Art Unit	3624
Examiner Name	Wasylchak, Steven
Attorney Docket Number	

## **NON PATENT LITERATURE DOCUMENTS**

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	1	ALEXANDER, C. The handbook of Risk Management and Analysis ; Wiley 1996	
	2	ANDERSEN, L. ANDREASEN, J. and ELIEZER, D. Static replication of Barrier Options. Some General Results, Working Paper Feb 2000	
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	9	BLACK, F. SCHOLES, M. The pricing of options and Corporate Liabilities ; Journal of Political Economy 81, 1973, PP637-659	
	10	BREEDEN, D. T. AND LITZENBERGER, R. H. Prices of State-Contingent Claims implicit in Options Prices ; Journal of Business 1978 pp 623-651	

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Art Unit	3624
Examiner Name	Wasylchak, Steven
Attorney Docket Number	

Sheet 4 of 8

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	11	BUCHEN, P. and KELLY, M. The Maximum Entropy Distribution of an asset inferred from Options Pricers ; Journal of Financial and Quantitative Analysis Vol 31 no 1, March 1996.	
	12	CARR, P. ELIAS, K. and GUPTA, V. Static Hedging with Exotic Options ; The Journal of Finance, June 1998 PP1165-1190	
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	16	CHANG, P. H. K. and MOLICK, W. R. Workshop on estimating and interpreting probability density functions; June 14, 1999	
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	20	DEBREU, G. 1959. Theory of Value: an axiomatic analysis of economic equilibrium. ; Wiley, New York.	

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Sheet 5 of 8

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Application Number	
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First Named Inventor	Kongtcheu, Phil
Art Unit	3624
Examiner Name	Wasylchak, Steven
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	28	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 133 Accounting for Derivative Instruments and Hedging Activities	
	29	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 137 accounting for Derivative Instruments and Hedging Activities - Deferral of the Effective Date of FASB Statement No. 133.	
	30	FINANCIAL ACCOUNTING STANDARDS BOARD Statement No. 138 Accounting for Certain Derivative Instruments and Certain Hedging Activities: An amendment of FASB Statement No. 133 K	

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First Named Inventor	Kongtcheu, Phil
Art Unit	3624
Examiner Name	Wasylychak, Steven
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	42	HYUNGSOOK, A. PENAUD, A. and WILMOTT, P. Various passport options and their valuation ; 1999 OCIAI Oxford University Working paper	
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